ABSTRACT:

A method and system for verifying the integrity of data in a data warehouse and applying warehoused data to a plurality of predefined analysis models uses a data integrity system to verify the accuracy of received data and an analyitics system for applying the data and a series of models to the data. The data integrity system is configured to produce a series of diagnostic reports which identify outlier data or other data values which could indicate data errors. Diagnostic reports can include links to sub-reports that provide the data underlying summary values and links to a data editor to permit erroneous data to be directly corrected without leaving the report. The analyitics system uses the data to determine values for a library of factors. Models which are based on those factors are then applied to the data. In a particular embodiment, the data is financial data and the models are configured to provide estimates of attributes such as risk and return for various portfolios. Data and model integrity is further verified by comparing estimates for portfolio performance generated by the analyitics system with official performance values for the portfolio provided by an outside source. A reporting system can also be provided to generate risk, return, and other portfolio analysis reports.